Johannesburg
Stock Exchange

INTEREST RATE AND CURRENCY DERIVATIVES

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

DERIVATIVES DAILY DETAILED TURNOVER REPORT

Tel: +27 11 520 7000
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FROM DATE : 11/06/2015 **TO DATE : 11/06/2015**

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future						
R186 On 06/08/2015	Bond Future			Sell	1	0.00
R186 On 06/08/2015	Bond Future			Buy	1	0.00
R186 On 06/08/2015	Bond Future			Buy	1	0.00
R186 On 06/08/2015	Bond Future			Sell	1	0.00
R186 On 06/08/2015	Bond Future			Sell	1	0.00
R186 On 06/08/2015	Bond Future			Buy	1	0.00
R186 On 06/08/2015	Bond Future			Buy	2	0.00
R186 On 06/08/2015	Bond Future			Sell	2	0.00
R186 On 06/08/2015	Bond Future			Buy	3	0.00
R186 On 06/08/2015	Bond Future			Sell	3	0.00
R186 On 06/08/2015	Bond Future			Buy	42	0.00
R186 On 06/08/2015	Bond Future			Sell	42	0.00
R186 On 06/08/2015	Bond Future			Sell	42	0.00
R186 On 06/08/2015	Bond Future			Buy	42	0.00

R186 On 06/08/2015 Bond Future	Buy	50	0.00
R186 On 06/08/2015 Bond Future	Sell	50	0.00
R186 On 06/08/2015 Bond Future	Sell	50	0.00
R186 On 06/08/2015 Bond Future	Buy	50	0.00
R186 On 06/08/2015 Bond Future	Sell	100	0.00
R186 On 06/08/2015 Bond Future	Buy	100	0.00
R186 On 06/08/2015 Bond Future	Sell	105	0.00
R186 On 06/08/2015 Bond Future	Buy	105	0.00
R186 On 06/08/2015 Bond Future	Sell	400	0.00
R186 On 06/08/2015 Bond Future	Buy	400	0.00
R2044 Bond Future			
2044 On 06/08/2015 Bond Future	Buy	17	0.00
2044 On 06/08/2015 Bond Future	Sell	17	0.00
2044 On 06/08/2015 Bond Future	Sell	17	0.00
2044 On 06/08/2015 Bond Future	Buy	17	0.00
R208 Bond Futures			
R208 On 06/08/2015 Bond Future	Buy	100	0.00
R208 On 06/08/2015 Bond Future	Sell	100	0.00
R208 On 06/08/2015 Bond Future	Sell	100	0.00
R208 On 06/08/2015 Bond Future	Buy	100	0.00
R209 Bond Future			
R209 On 05/11/2015 Bond Future	Buy	5	0.00
R209 On 05/11/2015 Bond Future	Sell	5	0.00
Grand Total for Daily Detailed Turnover:		**1,036**	**0.00**